Multi-dimensional Limiting Strategy for Finite Volume Method and Higher-order Method



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Higher-order methods

- Accurate capturing of compressive and non-compressive flow features
- Unstructured higher-order methods to handle geometric complexity
- Higher-order methods available
 - Discontinuous Galerkin (DG) by Cockburn and Shu *et al.*
 - Correction Procedure via Reconstruction (CPR) by Huynh and Wang *et al.*
 - PnPm by Dumbser *et al*.

\rightarrow

- Flexibility to handle complex geometry
- Compact stencil for higher-order reconstruction
- Parallelization and *hp*-refinement
- Some issues to be resolved
 - Computational cost and memory overhead
 - Limiting strategy to control numerical
 - → Accurate, robust and efficient limiting for higher-order methods^{on Laborat}



< Shock-boundary interaction >





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- Progresses since 1970s
 - Flux Corrected Transport (FCT)
 - Boris (1973), Zalesak (1984)
 - MUSCL and Geometric Subcell Reconstruction
 - Van Leer (1977, 1979)
 - Total Variation Diminishing (TVD) / Total Variation Bounded (TVB)
 - Harten (1983), Sweby (1984), Shu (1987)
 - Essentially Non-Oscillatory (ENO) / Weighted ENO (WENO)
 - Harten, Shu et al. (1987), Liu et al. (1994)
 - Spekreijse's Monotonic Concept
 - Spekreijse (1989)
 - Multi-dimensional Reconstruction with Slope Limiter
 - Barth (1989, 1990)
 - Local Extremum Diminishing (LED)
 - A. Jameson (1993)
 - Adaptive Stencil Reconstruction (ENO/WENO)
 - Abgrall (1993), Shu (1999)

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- Problems in Multi-dimensional Extension
 - Analyses based on one-dimensional flow physics

• 1-D SCL of
$$\frac{\partial u}{\partial t} + \frac{\partial f(u)}{\partial x} = 0$$
 with $f(u) = au, \frac{u^2}{2} \implies \frac{d\overline{u}_j}{dt} = -\frac{1}{\Delta x}(\hat{f}_{j+1/2} - \hat{f}_{j-1/2})$

• Monotonicity constraint on $u_{j+1/2}$: $\min(\overline{u}_j, \overline{u}_{j+1}) \le u_{j+1/2} \le \max(\overline{u}_j, \overline{u}_{j+1})$

• Multi-dimensional extension by dimensional splitting

• 2-D SCL of
$$\frac{\partial u}{\partial t} + \frac{\partial f(u)}{\partial x} + \frac{\partial g(u)}{\partial y} = 0 \implies \frac{d\overline{u}_{i,j}}{dt} = -\frac{1}{\Delta x} (\hat{f}_{i+1/2,j} - \hat{f}_{i-1/2,j}) - \frac{1}{\Delta y} (\hat{g}_{i,j+1/2} - \hat{g}_{i,j-1/2})$$

• Monotonicity constraint by dimensional splitting:

 $(x - dir) \min(\overline{u}_{i,j}, \overline{u}_{i+1,j}) \le u_{i+1/2,j} \le \max(\overline{u}_{i,j}, \overline{u}_{i+1,j}) \\ (y - dir) \min(\overline{u}_{i,j}, \overline{u}_{i,j+1}) \le u_{i,j+1/2} \le \max(\overline{u}_{i,j}, \overline{u}_{i,j+1}) \} \implies \begin{cases} \text{Is it good enough to handle multi-dimensional flow situation?} \end{cases}$

- Missing flow physics from 1-D to multi-dimensional extension
 - Treatment of vertex- as well as cell-centered values in limiting is manifested. (Kim et al., 2005)
 - For $TV(\overline{u}) = \int_{V} \|\nabla \overline{u}\|_{p} ds$ with $p = 1, 2, \infty, TV_{two-peaks} < TV_{one-ridge}$ (Jameson, 1995)
 - 2-D TVD scheme is at most first-order accurate. (Goodman and LeVeque, 1985) Julation & Design Laboratory





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Interim Summary

- Most oscillation-free schemes have been developed largely based on one dimensional flow physics.
- Dimensional-splitting extension is insufficient or almost impossible to control oscillations in multiple dimensions.
- Strategy for Oscillation Control in Multiple Dimensions
 - Mimic the nature of multi-dimensional flow physics
 - MLP limiting condition on both cell-centered and vertex point
 - Develop an oscillation control stability in multiple dimensions
 - MLP limiting condition and Discrete Maximum Principle
- Progress in Multi-dimensional Limiting Strategy
 - MLP on structured finite volume method
 - Kim and Kim (2005), Yoon and Kim (2008)
 - MLP on unstructured finite volume method
 - Park and Kim (2010), Park and Kim (2012)
 - MLP combined with Discontinuous Galenzin (CPR) method
 - Park and Kim (2012, 2013)





MLP in Finite Volume Framework MLP Condition Formulation of MLP on Unstructured Grids MLP Limiting and Maximum Principle Examples of MLP in FVM Aerodynamic Simulation & Design Laboratory





 (T_6)

 (T_5)

 (T_7)

 (T_1)

 (T_{13})

 (T_8)

 (T_{11})

 (T_2)

 (T_0)

 (T_{12})

 (T_9)

 (T_{10})

- Limiting Condition in Multiple Dimensions: $\overline{q}_{neighbor}^{\min} \leq q \leq \overline{q}_{neighbor}^{\max}$
 - Some notation
 - : \mathcal{P}_{j} = the set of all vertices of computational cell T_{j}
 - : $S_{v_i} = \{T_k \mid v_i \in \mathcal{G}_k \text{ for some } i\}$ or

the union of all computational cells sharing vertex v_i

:
$$S_{T_j} = \{T_k \mid v_i \in \mathcal{G}_k \text{ for all } v_i \in \mathcal{G}_j\}$$
 or

the union of all computational cells sharing any vertex of T_j (the MLP stencil)

• With $\overline{q}_{v_i}^{\min} = \min_{T_k \in S_{v_i}} (\overline{q}_k)$ and $\overline{q}_{v_i}^{\max} = \max_{T_k \in S_{v_i}} (\overline{q}_k)$, apply the MLP condition to each vertex point (v_i) of the cell T_0

 $\overline{q}_{v_i}^{\min} \leq q_{v_i} \leq \overline{q}_{v_i}^{\max} \text{ for } \forall v_i$

- Slope limiting to cell-centered point to satisfy the maximum principle
- \Rightarrow Both cell-centered and cell-vertex values satisfy the discrete maximum principle.





- Multi-dimensional Limiting Condition on Unstructured Grids
 - Constraints on 2-D triangular mesh



$$\min \begin{pmatrix} \overline{q}_0, \overline{q}_1, \overline{q}_2 \\ \overline{q}_5, \overline{q}_6, \overline{q}_7 \end{pmatrix} \leq q_{\nu_1} \leq \max \begin{pmatrix} \overline{q}_0, \overline{q}_1, \overline{q}_2 \\ \overline{q}_5, \overline{q}_6, \overline{q}_7 \end{pmatrix},$$
$$\min \begin{pmatrix} \overline{q}_0, \overline{q}_2, \overline{q}_3 \\ \overline{q}_8, \overline{q}_9, \overline{q}_{10} \end{pmatrix} \leq q_{\nu_2} \leq \max \begin{pmatrix} \overline{q}_0, \overline{q}_2, \overline{q}_3 \\ \overline{q}_8, \overline{q}_9, \overline{q}_{10} \end{pmatrix},$$
$$\min \begin{pmatrix} \overline{q}_0, \overline{q}_1, \overline{q}_3 \\ \overline{q}_{11}, \overline{q}_{12}, \overline{q}_{13} \end{pmatrix} \leq q_{\nu_3} \leq \max \begin{pmatrix} \overline{q}_0, \overline{q}_1, \overline{q}_3 \\ \overline{q}_{11}, \overline{q}_{12}, \overline{q}_{13} \end{pmatrix}.$$

< 2-D setting >







• Linear Reconstruction

- Green-Gauss linear reconstruction: $\nabla \overline{q}_0 = \frac{1}{|T_0|} \int_{\partial T_0} \overline{q} \cdot n dl$
 - Least-square reconstruction

with
$$L_2$$
 error $= \sum_{i} \left(\overline{q}_i - \left(\overline{q}_0 + (q_{x,0} \Delta x_{0i} + q_{y,0} \Delta y_{0i} + q_{z,0} \Delta z_{0i}) \right) \right)^2$

$$\begin{bmatrix} \sum \Delta x_{0i}^2 & \sum \Delta x_{0i} \Delta y_{0i} & \sum \Delta z_{0i} \Delta x_{0i} \\ \sum \Delta x_{0i} \Delta y_{0i} & \sum \Delta y_{0i}^2 & \sum \Delta y_{0i} \Delta z_{0i} \\ \sum \Delta z_{0i} \Delta x_{0i} & \sum \Delta y_{0i} \Delta z_{0i} & \sum \Delta z_{0i}^2 \end{bmatrix} \begin{bmatrix} q_{x,0} \\ q_{y,0} \\ q_{z,0} \end{bmatrix} = \begin{bmatrix} \sum \Delta x_{0i} \Delta q_{0i} \\ \sum \Delta y_{0i} \Delta q_{0i} \\ \sum \Delta z_{0i} \Delta q_{0i} \end{bmatrix}$$



< Cell-centered control volume >



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• Characteristic Limiting Function

- Limiting region to satisfy the maximum principle: $0 \le \Phi(r) \le \min(1, r)$
- Similar to *β* of MLP on structured meshes, magnitude of slope is adjusted according to the ratio *r*.
- MLP-u Limiters (MLP Slope Limiters on Unstructured Grids)
 - MLP-u1 limiter
 - Upper bound of the limiting region: $\Phi(r) = \min(1, r)$
 - MLP-u2 limiter
 - Non-differentiable form may degrade convergence of steady-state computations.
 - Adapts the idea of Venkatakrishnan's modification of Barth's limiter (Venkatakrishnan, 1995)
 - \mathcal{E} is to distinguish a nearly smooth region from a fluctuating one.

$$\Phi(\frac{\Delta_{+}}{\Delta_{-}}) = \frac{1}{\Delta_{-}} \left[\frac{\left(\Delta_{+}^{2} + \varepsilon^{2}\right)\Delta_{-} + 2\Delta_{-}^{2}\Delta_{+}}{\Delta_{+}^{2} + 2\Delta_{-}^{2} + \Delta_{+}\Delta_{-} + \varepsilon^{2}} \right] \text{ with } \Delta_{+} = \overline{q}_{\nu_{i}}^{\max(ormin)} - \overline{q}_{0}, \quad \Delta_{-} = \nabla \overline{q}_{0} \cdot \mathbf{r}_{0,\nu_{i}} \text{ and } \varepsilon^{2} = \left(K\Delta x\right)^{3}$$

• An improved form of ε reflecting the order of spatial error and local flow change \Box

$$\varepsilon^2 = \frac{K_1}{1+r} \Delta \overline{q}_{v_i}^2$$
 with $r = \frac{\Delta \overline{q}_{v_i}}{K_2 \Delta x^{1.5}}$, $\Delta \overline{q}_{v_i} = \overline{q}_{v_i}^{\max} - \overline{q}_{v_i}^{\min}$, and $K_1 = K_2 = 5.0$

• For nearly constant region, ε becomes large enough to prevent the operation of limiter.

• For fluctuating region, ε becomes much smaller than local flow variation.





- **Implementation of MLP-u Slope Limiting**
 - Step 1. For the given cell T_i , estimate a local gradient $(\nabla \overline{q}_i)$ via a method of linear reconstruction
 - Least-square or weighted least-square approach
 - Step 2. For each vertex point v_i of T_i , determine the minimum and maximum **cell-averaged values on** S_{v_i} • Obtain $(\overline{q}_{v_i}^{\min}, \overline{q}_{v_i}^{\max})$ for each vertex in the whole computational domain
 - Step 3. Determine the allowable local slope on each vertex (r_{j,v_i}) and obtain **MLP slope limiter**
 - $\Phi(r_{i,v_i})$ is calculated for each vertex and ϕ_{MLP} is taken as the minimum value.
 - Step 4. For each edge, calculate a numerical flux at edge midpoint
 - Using the limited linear reconstruction $q_{jk} = \overline{q}_j + \phi_{MLP} \nabla \overline{q}_j \cdot \mathbf{r}_{jk}$, evaluate $h(q_{ik}, q_{ki})$



- **Maximum Principle**
 - Well established in parabolic and elliptic PDF for
 - TVD condition is not available in multi
 - A primary condition ensuring monotonicity
 - Aerodynamic Simulation & Design Laboratory • Cockburn et al. (1990), Liu (1993), Barth (2003), Kim et al. (2008, 2010, 2012)





• L_{∞} stability of MLP Limiting

• For a multi-dimensional hyperbolic scalar conservation law of

$$\frac{\partial q}{\partial t} + \frac{\partial f(q)}{\partial x} + \frac{\partial g(q)}{\partial y} = 0,$$

the fully discrete scheme using the MLP limiting satisfies the local maximum principle under a suitable CFL condition.

If $\overline{q}_{neighbor}^{\min,n} \leq \overline{q}_{i,j}^n \leq \overline{q}_{neighbor}^{\max,n}$, then $\overline{q}_{neighbor}^{\min,n} \leq \overline{q}_{i,j}^{n+1} \leq \overline{q}_{neighbor}^{\max,n}$.

• ($\overline{q}_{neighbor}^{\min,n}, \overline{q}_{neighbor}^{\max,n}$) is determined by the MLP stencil, and the CFL condition is given by

 $\Delta t \frac{L_j}{\left|T_j\right|} \left(\sup_{q_1, q_2 \in [\bar{q}_{neighbor}^{\min, n}, \bar{q}_{neighbor}^{\max, n}]} \left| \frac{\partial h}{\partial q_2}(q_1, q_2) \right| \right) \leq \frac{1}{\Gamma} \text{ with } \Gamma_{tri, tetra} = 3, 4 \text{ (Park and Kim, 2010, 2012)}$





Examples of MLP in FVM





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• Inviscid Isentropic Vortex

At t = 2.0

	Scheme	Grid	L_{∞}	Order	L_1	Order
	10 - Ba	10x10x2	2.0879E-01 Time = 50	10 	1.1290E-02	Time = 50
• Initial condition	Barth's Limiter	20x20x2	1.1945E-01	0.81	4.7256E-03	1.26
$(\rho_{\infty}, u_{\infty}, v_{\infty}, p_{\infty}) = (1, 0, 0, 1)$		40x40x2	5.9760E-02	1.00	2.1589E-03	1.13
$(\beta_{1}, \beta_{2}) = \beta_{1} (1-r^{2})/2(1-r^{2})$		80x80x2	3.1982E-02	0.90	1.0712E-03	1.01
$(\partial u, \partial v) = \frac{1}{2\pi} e^{(-y,x)}$		10x10x2	-1.7221E-01	-	9.5917E-03	
$\delta T = -\frac{(\gamma - 1)\beta^2}{e^{1 - r^2}}e^{1 - r^2}$		20x20x2	4.1628E-02	2.0 5	2.5044E-03	1.94
$8\gamma\pi^2$		² 40x40x2 ⁶	8.6218E-03	2.27	² 5.8664E _x -04	¹ 2.09
Numerical method		80x80x2	< Density 1.5848E-03	<i>contour</i> 2.44	> 1.2895E-04	2.19
- RoeM flux scheme	1 		1. 8713E- 01	1	-1.0430E-02	
- Rocivi nux scheme		20x20x2	5.7837E-02	1.69	2.8135E-03	1.89
- 3 rd -order TVD-RK		40x40x2	1.1888E-02	2.28	6.5891E-04	2.09
• Grid system: 80x80x2	Density	80x80x2	2.0363E-03	2.55	1.4320E-04	2.20
	Linear polynomial	10x10x2	1 <u>.4811</u> E-01		9.7743E-03	t=0
		20x20x2	3.9727£-02	^{0.6} 1 .9	2.5046E-03	1.95
		² 40x40x2	7.7253E ¹ 03	2.36	² 5.6202E-04	⁸ 2.16 ⁰
		80x80x2	distributions	along the	e centers <u>line</u> 4>	2.19





• Transonic Turbulent Flow around RAE2822 Airfoil



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Examples of MLP in FVM (Cont')



• Transonic Inviscid Flow around ONERA M6 Wing



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• 2-D Viscous Shock Tube Problems







- Distinctive performance in terms of accuracy and robustness with quite acceptable computational cost
- Realization of multi-dimensional monotonicity guided by the MLP condition and the maximum principle
 - Local L_{∞} stability
- Recover the 2nd-order of accuracy with linear reconstruction
- Efficient implementation without characteristic decomposition
 - All computations are based on conservative variables.







MLP for Higher-order Methods DG Discretization of Conservation Laws CPR Discretization of Conservation Laws MLP Limiting Strategy for DG and CPR Methods Hierarchical MLP for DG and CPR Methods Extension to Fluid Systems Aerodynamic Simulation & Design Laboratory





- **Discontinuous Galerkin Method for Euler Equations**
 - Weak form on non-overlapping element T_i

$$\frac{\partial \mathbf{Q}}{\partial t} + \nabla \cdot \mathbf{F}_c = \mathbf{0} \xrightarrow{\int (\dots)\phi dV \text{ on } T_j} \int_{T_j} \frac{\partial \mathbf{Q}}{\partial t} \phi dV + \int_{\partial T_j} \mathbf{F}_c \cdot \mathbf{n} \phi dS - \int_{T_j} \mathbf{F}_c \cdot \nabla \phi dV = \mathbf{0}$$



- Galerkin approximation on T_j without imposing C0 continuity
 - Approximation via shape function: $\mathbf{Q}_{j}^{h}(\mathbf{x},t) = \sum_{i=1}^{n} \mathbf{Q}_{j}^{(i)}(t) b_{j}^{(i)}(\mathbf{x})$ Test function is also approximated with the same space: $\phi = b_{j}^{(m)}$.

 - $b_j^{(i)}(\mathbf{x})$ is the local orthogonal shape function with $\int_T b_j^{(m)} b_j^{(n)} = \omega_m \delta_{mn}$.
- **Convective flux from the conservative numerical flux from FVM**

$$\frac{d}{dt}\int_{T_j} \mathbf{Q}_j^h \mathbf{B}_j dV + \int_{\partial T_j} \mathbf{H}_c \left(\mathbf{Q}_j^h \left(\mathbf{x}^-, t \right), \mathbf{Q}_k^h \left(\mathbf{x}^+, t \right) \right) \cdot \mathbf{n} \mathbf{B}_j dS - \int_{T_j} \mathbf{F}_c \left(\mathbf{Q}_j^h \right) \cdot \nabla \mathbf{B}_j dV = \mathbf{0}$$

Boundary and domain integration for *Pn* global accuracy

- Gauss quadrature rule with 2n and 2n+1 order of accuracy
- Diffusion Flux in Navier-Stokes Equations
 - BR2 scheme for viscous discretization (Bach and Labay
 - Primal and auxiliary variable to handle Laplace operato $(\Theta \nabla Q = 0)$ Simulation & Design Laboratory

$$\int_{T_j} \Theta_j^h \mathbf{G}_j dV + \int_{T_j} \mathbf{Q}_j^h \nabla \cdot \mathbf{G}_j dV - \int_{\partial T_j} \mathbf{H} \Big(\mathbf{Q}_j^h \big(\mathbf{x}^-, t \big), \mathbf{Q}_k^h \big(\mathbf{x}^+, t \big) \Big) \mathbf{G}_j \cdot \mathbf{n} dS = \mathbf{0}$$





- Diffusion Term in Navier-Stokes Equations
 - BR2 scheme for viscous discretization (Bassi and Rebay et al., 2005)
 - Introduce lifting operator to evaluate gradient at a cell-interface in weak sense

$$\int_{T_j} \mathbf{G}_j \left(\Theta_j^h - \nabla \mathbf{Q}_j^h \right) dV = \int_{T_j} \mathbf{G}_j \mathbf{r}_e \left(\begin{bmatrix} \mathbf{Q}^h \end{bmatrix} \right) dV = -\int_{\partial T_j} \{ \mathbf{G} \} \begin{bmatrix} \mathbf{Q}^h \end{bmatrix} dS$$

$$\Theta_j^h = \nabla \mathbf{Q}_j^h + \mathbf{r} \left(\begin{bmatrix} \mathbf{Q}^h \end{bmatrix} \right) = \nabla \mathbf{Q}_j^h + \sum_{e \in T_j} \mathbf{r}_e \left(\begin{bmatrix} \mathbf{Q}^h \end{bmatrix} \right) \text{ with } \begin{bmatrix} \mathbf{Q}^h \end{bmatrix} \equiv \mathbf{Q}^h \mathbf{n}^+ + \mathbf{Q}^h \mathbf{n}^-, \{ \mathbf{G} \} = 0.5(\mathbf{G}^+ + \mathbf{G}^-)$$

- Gradient at the cell-interface $\Theta_{j}^{h}(\mathbf{x}^{\pm},t) = \nabla \mathbf{Q}_{j}^{h} + \mathbf{r}_{e}([\mathbf{Q}^{h}])$
- DG formulation for compressible Navier-Stokes equations

$$\frac{d}{dt}\int_{T_j} \mathbf{Q}_j^h \mathbf{B}_j dV + \int_{\partial T_j} \mathbf{H}_c \left(\mathbf{Q}_j^h \left(\mathbf{x}^-, t \right), \mathbf{Q}_k^h \left(\mathbf{x}^+, t \right) \right) \cdot \mathbf{n} \mathbf{B}_j dS - \int_{T_j} \mathbf{F}_c \left(\mathbf{Q}_j^h \right) \cdot \nabla \mathbf{B}_j dV - \int_{\partial T_j} \mathbf{H}_v \left(\mathbf{Q}_j^h \left(\mathbf{x}^-, t \right), \Theta_j^h \left(\mathbf{x}^-, t \right), \mathbf{Q}_k^h \left(\mathbf{x}^+, t \right), \Theta_k^h \left(\mathbf{x}^+, t \right) \right) \cdot \mathbf{n} \mathbf{B}_j dS + \int_{T_j} \mathbf{F}_v \left(\mathbf{Q}_j^h, \Theta_j^h \right) \cdot \nabla \mathbf{B}_j dV = \mathbf{0}$$







< Solution points (squares) for P3

reconstruction (Wang et al., 2009) >

- **Correction Procedure via Reconstruction (CPR) for Euler Equations**
 - FR (Huynh, 2007) and LCP (Wang, 2009) are combined and renamed into CPR.
 - Strong form on non-overlapping element *T_j*

$$\frac{\partial \mathbf{Q}_{j}^{h}}{\partial t} + \nabla \cdot \mathbf{F}_{c} = \mathbf{0} \xrightarrow{\int (\dots) \varphi dV \text{ on } T_{j}} \int_{T_{j}} \frac{\partial \mathbf{Q}_{j}^{h}}{\partial t} \mathbf{W} dV + \int_{\partial T_{j}} \left(\mathbf{H}_{c} - \mathbf{F}_{c} \right) \cdot \mathbf{n} \mathbf{W} dS + \int_{T_{j}} \nabla \cdot \mathbf{F}_{c} \mathbf{W} dV = \mathbf{0}$$

 Solution points to represent higher-order reconstruction on each cell

$$\mathbf{Q}_{j}^{h}\left(\mathbf{x}\right) = \sum_{i} \mathbf{Q}_{j}^{(i)} L_{j}^{(i)}\left(\mathbf{x}\right)$$

• Lifting operator to approximate the normal flux jump

$$\int_{T_j} \delta_j \mathbf{W} dV = \int_{\partial T_j} \left(H_c \left(\mathbf{Q}_{jk}^h, \mathbf{Q}_{kj}^h \right) - F_c \left(\mathbf{Q}_{jk}^h \right) \right) \cdot \mathbf{n} \mathbf{W} dS$$

• **Project** $\nabla \cdot \mathbf{F}(\mathbf{Q}_{i,j}^h)$ onto polynomial space

$$\frac{\partial \mathbf{Q}_{i,j}^{h}}{\partial t} + \prod \left(\nabla \cdot \mathbf{F} \left(\mathbf{Q}_{i,j}^{h} \right) \right) + \delta_{i,j} = 0$$

- Approximate $\prod \left(\nabla \cdot \mathbf{F}(\mathbf{Q}_{i,j}^{h}) \right) / \delta_{i,j}$ on solution/flux points with Lagrange polynomials
- Depending on the choice of W, various higher-order methods (DG, SV, SD) can be recovered.



CPR Discretization of Conservation Laws (Cont')



• Conservation issue

- Projection operator for non-linear flux
- Lagrange polynomial (LP): aliasing error
- Chain rule violates conservation
- Conservative CPR (Wang, 2012) to satisfy conservation with additional source term







• **DG** and **CPR** using Runge-Kutta Method: $\mathbf{M} \frac{d\mathbf{Q}_{j}^{h}}{dt} = -\mathbf{R}(\mathbf{Q}^{h})$

• Runge-Kutta DG Method (RKDG)

- One of the frameworks to solve convection-dominated problems (Cockburn and Shu, 2001)
 - Stable time integration: 3-stage 3rd-order TVD-RK and 5-stage 4th-order SSP-RK(5,4)
 - Monotonicity-enforcing limiting procedure

• Limiting in DG and CPR

• Troubled-cell marker and limiting to the troubled-cells

• Troubled-cell marker

- Detection of problematic cells requiring a limiting treatment
- Some methods available
 - TVB marker, KXRCF marker, and so on
- It may detect some smooth region as a troubled-cell.

• Limiting to the troubled-cells

- Slope limiting from FVM or WENO-type limiters
 - Robust and accurate multi-dimensi
 - Cost-effective limiting without characteristic decomposition

niting



- Augmented MLP (A-MLP) Condition for Higher-order Approximation
- For higher-order approximation (greater than *P1*), minimum and maximum value may not occur at vertex.
- A more strict condition to identify the troubled-cells
- **Augmented MLP condition**

 $\overline{q}_{v_i}^{\min} \leq q_{v_i}^{h,\min} \leq q_{v_i}^{h}, \quad q_{v_i}^{h} \leq q_{v_i}^{h,\max} \leq \overline{q}_{v_i}^{\max}$

• If distributions at any vertex violate the augmented MLP condition, it is tagged as a troubled-cell.



<*A-MLP* condition to control vertex and quadrature points >





- Clipping in Slope Limiting
 - A simple extrema detector for local smooth extrema: $\Delta \overline{q}_{v_i} = \overline{q}_{v_i}^{\max} \overline{q}_{v_i}^{\min} \le K \Delta x^2$
- MLP Troubled-cell Marker up to P2 Approximation
 - A-MLP condition combined with the simple extrema detector
 - Implementation procedure up to P2 approximation
 - Step 1. Compute the MLP-based troubled-cell maker D_{v_i} for $Pn \ (n \le 2)$ approximation at every vertex v_i of the cell T_i
 - $D_{v_i} = \begin{cases} 1 & \text{if A-MLP condition or simple extrema detector is satisfied.} \\ 0 & \text{otherwise} \end{cases}$
 - Step 2. A troubled-cell is detected if $\min_{v_i \in T_j} (D_{v_i}) = 0$.
 - Step 3. For the troubled-cell,
 - If n=2, project the P2 approximation into the linear space $V^{l}(q_{j}^{h,P1}(\mathbf{x}) = \prod^{1} q_{j}^{h,P2}(\mathbf{x}))$, and go to Step 1
 - If n=1, apply the MLP-u slope limiter developed in FVM

$$\widetilde{q}_{j}^{h,P1}(\mathbf{x},t) = \overline{q}_{j} + \phi_{MLP}\left(q_{j}^{h,P1} - \overline{q}_{j}\right)$$

For the normal cell, Pn approximation is preser







- MLP Limiting for Arbitrary Order of Accuracy ($Pn, n \ge 2$)
 - Optimal choice of *K* for smooth extrema detector may depends on *n* if $n \ge 2$.
 - \rightarrow *K* is eliminated by examining the behavior of local smooth extrema at vertex *v*_{*i*}.
 - Split $q_j^{h,P_n}(\mathbf{x}_{v_i})$ into cell-averaged, linear and higher-order parts

$$q_{j}^{h,Pn}(\mathbf{x}_{v_{i}}) = \overline{q}_{j} + \left(L(\mathbf{x}_{v_{i}}) - \overline{q}_{j}\right) + \left(q_{j}^{h,Pn}(\mathbf{x}_{v_{i}}) - L(\mathbf{x}_{v_{i}})\right) \quad \text{with}$$

$$Pn-\text{projected slope} \qquad P1-\text{filtered } Pn$$

 $L(\mathbf{x}) = \Pi^1 q_j^{h, P_n}(\mathbf{x})$: projection of $q_j^{h, P_n}(\mathbf{x})$ onto P1 space

- C1. if local maximum near v_i , *Pn*-projected slope > 0, *P*1-filtered Pn < 0, $q_j^{h,Pn}(\mathbf{x}_{v_i}) > \overline{q}_{v_i}^{\min}$
- C2. if local minimum near v_i , *Pn*-projected slope < 0, *P*1-filtered Pn > 0, $q_j^{h,Pn}(\mathbf{x}_{v_i}) < \overline{q}_{v_i}^{\max}$
- Deactivation threshold to avoid nearly constant region
 - $\left|q_{j}^{h,Pn}\left(\mathbf{x}_{v_{i}}\right)-\overline{q}_{j}\right|\leq\max\left(\varepsilon\left|\overline{q}_{j}\right|,\left|T_{j}\right|\right)$
 - Small number ($\varepsilon = 1 \times 10^{-3}$) to distinguish a constant region with machine error
- Hierarchical MLP limiting from (C1, C2) and A-MLP conditions $q_{j}^{h,P2}(\mathbf{x}) = \overline{q}_{j} + \phi_{MLP}(P1_{j}(\mathbf{x})) + \varphi_{j}^{P2}(P2_{j}(\mathbf{x})),$ $q_{j}^{h,P3}(\mathbf{x}) = \overline{q}_{j} + \phi_{MLP}(P1_{j}(\mathbf{x})) + \varphi_{j}^{P2}(P2_{j}(\mathbf{x}) + \varphi_{j}^{P3}(P3_{j}(\mathbf{x})), \varphi_{j}^{P4}(\dots + \varphi_{j}^{Pn}Pn_{j}(\mathbf{x})))),$ \dots $q_{j}^{h,Pn}(\mathbf{x}) = \overline{q}_{j} + \phi_{MLP}(P1_{j}(\mathbf{x})) + \varphi_{j}^{P2}(P2_{j}(\mathbf{x}) + \varphi_{j}^{P3}(P3_{j}(\mathbf{x}) + \varphi_{j}^{P4}(\dots + \varphi_{j}^{Pn}Pn_{j}(\mathbf{x}))))).$





- **Hierarchical MLP limiting from (C1, C2) and A-MLP conditions**
 - Limiting is applied hierarchically to each *Pm* mode.

•
$$q_j^{h,P_n}(\mathbf{x}) = \overline{q}_j + \phi_{MLP}(P1_j(\mathbf{x})) + \varphi_j^{P2}(P2_j(\mathbf{x}) + \varphi_j^{P3}(P3_j(\mathbf{x}) + \varphi_j^{P4}(\dots + \varphi_j^{Pn}Pn_j(\mathbf{x})))))$$

with $Pm_i(\mathbf{x}) = \prod^m q_i^{h, Pn}(\mathbf{x}) - \prod^{m-1} q_i^{h, Pn}(\mathbf{x}), \ \prod^m q_i^{h, Pn}(\mathbf{x})$: projection of $q_i^{h, Pn}(\mathbf{x})$ onto Pm space

• Hierarchical troubled-cell marker: $\varphi_j^{Pn} = \min_{\forall v_i \in T_i} (\psi_{v_i, j}^{Pn})$

 $\psi_{v_i,j}^{P_n} = \begin{cases} 1 & \text{if (C1, C2) with clipping or A-MLP condition is satisfied.} \\ 0 & \text{otherelse} \end{cases}$

Implementation of Hierarchical MLP Limiting for *Pn* with $n \ge 2$

- Step 1. Check A-MLP condition with Pn approximation at each vertex v_i of the cell T_i
- Step 2. Check (C1, C2) conditions, and compute the hierarchical troubled-cell marker φ_i^{Pn}
- Step 3. If tagged as a normal cell ($\varphi_i^{P_n} = 1$), *Pn* approximation is kept unlimited. Otherwise, if n > 2, project it onto V^{n-1} space, obtain $P(n-1)_i(x)$ and go to Step 1

 $P(n-1)_{i}(\mathbf{x}) = \prod_{i=1}^{n-1} q_{i}^{h,P_{n}}(\mathbf{x}) - \prod_{i=1}^{n-2} q_{i}^{h,P_{n}}(\mathbf{x})$

if n = 2, project it onto V^{l} space and apply the MLP-u slope limiter from FVM $\widetilde{q}_{i}^{h,P1}(\mathbf{x},t) = \overline{q}_{i} + \phi_{MLP}(q_{i}^{h,P1} - \overline{q}_{i})$

- **Projection operator in DG and CPR** $(\prod^m q_i^{h, Pn}(\mathbf{x}))$
 - DG: For $q_j^{h,Pn}(\mathbf{x}) = \sum_{i=1}^n q_j^{(i)} b_j^{(i)}(\mathbf{x}), \ \Pi^m q_j^{h,Pn}(\mathbf{x}) = \sum_{i=1}^m q_j^{(i)} b_j^{(i)}(\mathbf{x})$ by discarding all $q_j^{(i)}$ greater than *m* Aerodynamic Simulation & Design Laboratory
 - CPR: For $q_j^{h,Pn}(\mathbf{x}) = \sum_{i=1}^n q_j^{(i)} L_j^{(i)}(\mathbf{x}), \sum_{i=1}^n \tilde{q}_j^{(i)} \tilde{L}_j^{(i)}(\mathbf{x})$ by L2 projection $\xrightarrow{\tilde{q}_j^{(i)} \text{ for solution points}}{\operatorname{of } q_j^{h,Pn}(\mathbf{x})} \rightarrow \Pi^m q_j^{h,Pn}(\mathbf{x}) = \sum_{i=1}^n \tilde{\tilde{q}}_j^{(i)} L_j^{(i)}(\mathbf{x})$











• Validation of Extrema Detection with 2-D Profiles

• 2-D Gaussian hump (1/4), Spike (2/4), Half ellipse (3/4) and Square (4/4)





Hierarchical MLP for DG and CPR (Cont')





< Simple detector, DG-P1, K = 100 >



< Simple detector, DG-P2, K = 100 >



< Simple detector, DG-P3, K = 100 >





Hierarchical MLP for DG and CPR (Cont')



Linear Wave $q_t + \mathbf{a} \cdot \nabla q = 0, \ \mathbf{a} = (1,2)$ **Discontinuous data** 1 $q_0 = \begin{cases} 1 \\ 0 \end{cases}$ otherwise







- 2-D Convection-Diffusion Equation
 - Linear scalar equation

$$q_{t} + q_{x} + q_{y} = \frac{2a}{\pi^{2}}q_{xx} + \frac{2a}{\pi^{2}}q_{yy}, \quad a = 0.02$$
$$q_{0}(x, y) = \sin(0.5\pi(x+y))$$

• Computational domain : [-2, 2]x[-2, 2] with periodic boundary condition







• 2-D Burgers Equation

$$q_t + \left(\frac{q^2}{2}\right)_x + \left(\frac{q^2}{2}\right)_y = 0, \ q_0 = \frac{1}{2} + \sin\left(\frac{\pi(x+y)}{2}\right)$$

• Formation of shock (t = 0.5)







• **3-D Burgers Equation with a Smooth Profile**

$$q_t + \left(\frac{q^2}{2}\right)_x + \left(\frac{q^2}{2}\right)_y + \left(\frac{q^2}{2}\right)_z = 0, \ \ q_0 = 0.3 + 0.7\sin\left(\frac{x+y+z}{3}\right)$$

• Computed results (t = 0.05)

	DG-P2, MLP-u1				DG-P3, MLP-u1					
	L_{∞}		L_1		L_{∞}		L_1			
8x8x8x6	1.9700E-03		5.9128E-04		2.0151E-04		6.1977E-05			
12x12x12x6	6.7837E-04	2.63	2.1015E-04	2.55	4.1630E-05	3.89	1.3568E-05	3.75		
16x16x16x6	3.0360E-04	2.79	9.6650E-05	2.70	1.3438E-05	3.93	4.0190E-06	4.23		
24x24x24x6	1.0724E-04	2.57	2.8870E-05	2.98	3.0607E-06	3.65	8.6874E-07	3.78		
32x32x32x6	4.9034E-05	2.72	1.1961E-05	3.06	1.0491E-06	3.72	3.0028E-07	3.69		
48x48x48x6	1.4902E-05	2.93	3.5831E-06	2.97	1.9123E-07	4.20	4.6375E-08	4.61		

Aerodynamic Simulation & Design Laboratory





- TC Marker and Limiting for Euler / Navier-Stokes Equations
 - Density (or entropy) variation can be used as an indicator to capture physical discontinuity.
 - MLP limiting to conservative variables
- Convergence Study for Inviscid Flow
 - Isentropic vortex advection with initial mean flow and perturbation given by



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••••

- Convergence Test for Viscous Flow
 - Navier-Stokes equations

$$\mathbf{Q}_t + \nabla \cdot (\mathbf{F}_c - \mathbf{F}_v) = \mathbf{S}, \quad \text{Re} = 2000, \quad \text{Pr} = 0.72$$

 $\rho = e = \sin(\mathbf{k} \cdot \mathbf{x} - \omega t) + c, \quad (u, v) = (1, 1)$

• Computational domain: [0, 2]x[0, 2] with periodic boundary condition







Numerical Results

- Double Mach Reflection
- A Mach 3 Wind Tunnel with a Step
- Shock Interaction with Wedge
- Interaction of Shock Wave with Density Bubble
- Viscous Shock-Vortex Interactions
 Oblique Shock-Mixing Layer Interactions





- Double Mach Reflection with a Strong Shock
 - Standard test case for high resolution schemes
 - Numerical scheme
 - Numerical flux: AUSMPW+ scheme
 - Computational domain



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Double Mach Reflection (Cont')

40











Double Mach Reflection (Cont')



• Comparison with other limiters







- A Mach 3 Wind Tunnel with a Step
 - Standard test case for high resolution schemes
 - Numerical scheme
 - Numerical flux: RoeM
 - MLP-u slope limiters
 - Singularity point is treated by refining the mesh near the corner.



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A Mach 3 Wind Tunnel with a Step (Cont')



• Resolution of the shear layer



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Schardin's Problem

- Moving shock with $M_s = 1.34$ is passing the finite wedge
- RoeM flux scheme with MLP-u slope limiters
- Grid system: *h* = 1/100





Shock Interaction with Wedge (Cont')



• Higher-order MLP captures detailed flow structure.





Shock Interaction with Wedge (Cont')



• Long time calculation till t = 4.78 (DG-P2-MLP)



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- 2-D Shock Wave with Circular Density Bubble
 - Moving shock with *Ms*=3 impinging on density bubble (16.5% of the mean flow)
 - Kelvin-Helmholtz instability with complex vortex structure
 - Counterclockwise primary vortex surrounded by the tails of clockwise vortex
 - AUSMPW+ flux scheme with MLP-u slope limiters
 - Grid system: *h=L/100*, *L/200* (upper side only)





• Medium grid (h=L/100)



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• **Fine grid** (*h*=*L*/200)



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- **3-D Shock Wave with Spherical Density Bubble**
 - 3-D extension of 2-D shock wave-density bubble interaction
 - Grid system with 8.9M tetrahedral elements
 - Grid density is coarser than 2-D medium mesh.
 - 3-D baroclinic vortex structure









• 2-D Shock-Stong Vortex Interaction

• Viscous interaction of weak shock ($M_s = 1.2$) with strong vortex ($M_v=1.0$)

$$V_{\theta} = M_{\nu} r \exp(((1-r^2)/2))$$
 with $h = 0.1$ on $[-10, 30] \times [-10, 30]$

• Multistage shock-vortex interaction







- Oblique Shock-Compressible Mixing Layer Interaction (2-D Case)
 - Oblique shock $(\beta = 12^{\circ})$ impinging a spatially developing mixing layer
 - Inflow perturbation

$$y' = \sum_{k=1}^{2} a_k \cos(2\pi k t/T + \phi_k) \exp(-y^2/b)$$

- By interacting downstream vortices and reflected shock, a series of shock and acoustic waves are developed.
- RoeM flux scheme with MLP-u2 limiter
- Grid system: uniform triangular grids on [40, 200] with h = 0.75, 0.5.



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< Density, DG-P2-MLP >

< Pressure, DG-P2-MLP >



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Design Laboratory

- Oblique Shock-Compressible Mixing Layer Interaction (3-D Case)
 - Extending 2-D case into 3-D by adding spanwise perturbation
 - Inflow perturbation

$$y' = \sum_{k=1}^{2} a_k \cos(2\pi k t/T + z/L_z + \phi_k) \exp(-y^2/b)$$

- Grid system with 7.8M tetrahedral elements
 - Grid density is similar to 2-D medium mesh.



< Animation of density contour and iso-surface >



Oblique Shock-Mixing Layer Interactions (Cont')

• Sectional streamwise distribution



< *Density*, *z* = -15 >

< *Pressure*, z = -15 >



< Density, z = 0 >

< *Pressure*, z = 0 >







Aerodynamic Simulation & Design Laboratory

- Hierarchical MLP limiting strategy for higher-order DG and CPR method to capture detailed flow structure of multi-dimensional flow physics
- MLP limiting strategy has been extended to arbitrary higher-order method.
 - Distinctive performances of MLP in FVM
 - Hierarchical MLP-based TC marker and MLP slope limiters
 - The behavior of local smooth extrema combined with the augmented MLP condition
- Characteristics of Hierarchical MLP Limiting
 - Without tuning parameter, the hierarchical MLP method maintains the accuracy in *continuous and discontinuous* flows.
 - MLP slope limiting is superior to (or at least competitive to) existing methods in terms of *accuracy and robustness*.
 - Cost-effective limiting without characteristic limiting procedure